

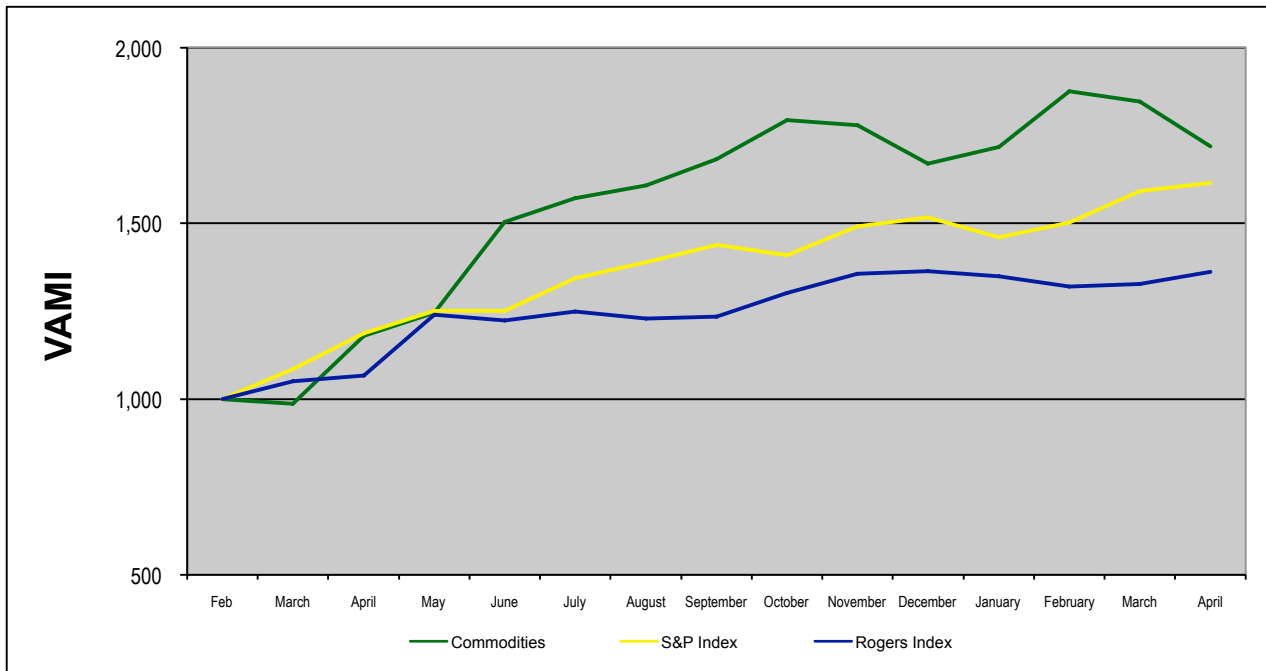
Commodity Performance - APR 2010

As of May 1, 2010

US Dollars

Period Ending	Beginning Equity	Deposits (Withdrawals)	Profit (loss) from trading	Incentive Fees Paid	Interest Income	Ending balance Before fees	Net Performance	Adjusted Ending Equity	Monthly % return	VAMI
30-Mar-09	\$250,000.00	\$0.00	-\$3,355.50			\$246,644.50	-\$3,355.50	\$246,644.50	-1.34%	987
30-Apr-09	\$246,644.50	\$0.00	\$48,286.90			\$294,931.40	\$48,286.90	\$294,931.40	19.58%	1180
31-May-09	\$294,931.40	\$0.00	\$16,272.05			\$311,203.45	\$16,272.05	\$311,203.45	5.52%	1245
30-Jun-09	\$311,203.45	\$0.00	\$64,942.58			\$376,146.03	\$64,942.58	\$376,146.03	20.87%	1505
31-Jul-09	\$376,146.03	\$0.00	\$16,818.50			\$392,964.53	\$16,818.50	\$392,964.53	4.47%	1572
31-Aug-09	\$392,964.53	\$0.00	\$9,093.82			\$402,058.35	\$9,093.82	\$402,058.35	2.31%	1608
30-Sep-09	\$402,058.35	\$0.00	\$18,427.15			\$420,485.50	\$18,427.15	\$420,485.50	4.58%	1682
31-Oct-09	\$420,485.50	\$0.00	\$27,963.00			\$448,448.50	\$27,963.00	\$448,448.50	6.65%	1794
30-Nov-09	\$448,448.50	\$0.00	-\$3,695.42			\$444,753.08	-\$3,695.42	\$444,753.08	-0.82%	1779
31-Dec-09	\$444,753.08	\$0.00	-\$27,458.33			\$417,294.75	-\$27,458.33	\$417,294.75	-6.17%	1669
31-Jan-10	\$417,294.75	\$0.00	\$11,709.45			\$429,004.20	\$11,709.45	\$429,004.20	2.81%	1716
28-Feb-10	\$429,004.20	\$0.00	\$39,662.10			\$468,666.30	\$39,662.10	\$468,666.30	9.25%	1875
31-Mar-10	\$468,666.30	\$0.00	-\$7,201.78			\$461,464.52	-\$7,201.78	\$461,464.52	-1.54%	1846
30-Apr-10	\$461,464.52	\$0.00	-\$31,641.00			\$429,823.52	-\$31,641.00	\$429,823.52	-6.86%	1719

RETURN		RISK		EFFICIENCY	
since inception	71.93%	monthly std deviation	8.2%	sharpe ratio	0.093
annualised geometric	64.8%	max. initial risk per trade	2.00%	mar ratio	-9.27
YTD	64.84%	typical margin to equity	50.00%	correlation to S&P	0.90
3-mth rolling	-40.43%	maximum drawdown	-7.00%	correlation to Rogers Index	0.87
6-mth rolling	-7.93%	maximum time off-peak	2-months		
1-yr rolling	78.54%	skewness	0.88		
average monthly	4.24%	kurtosis	0.57		
highest monthly	20.9%				
lowest monthly	-6.9%				
% of positive months	64.29%				



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